

Figure 1

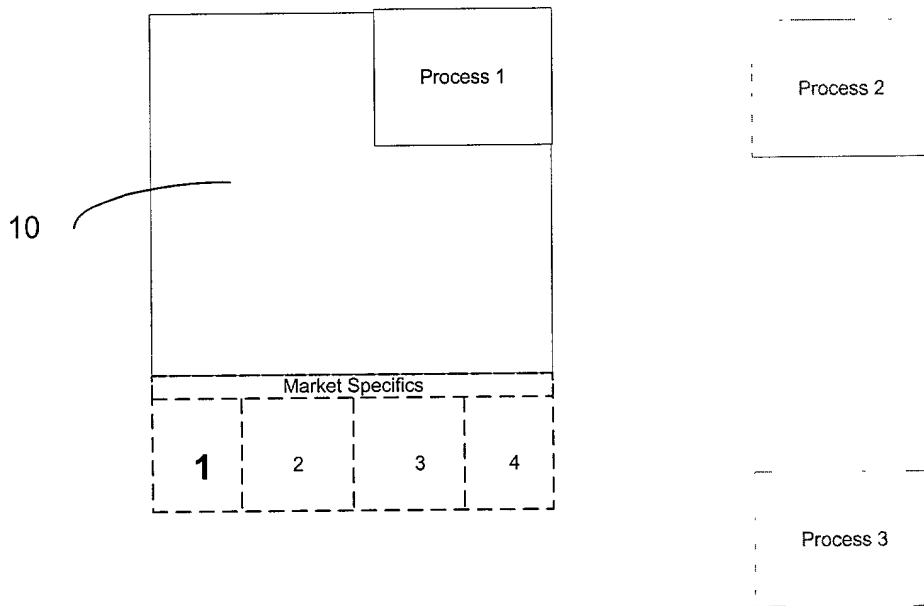


Figure 2

Administration Tool

File View Server Look'n'feel Help

Order Tracker Algorithm Configuration Server Monitor

New Expand all Collapse ... Details Fire event Suspend Resume Cancel

all

	Id	Created	Tag	Algorithm/Type	Side	Instrum	Price	Quantity	Executed	To execute	% Com	Susp
cipher-48t												
360	08:57:56			TVWVAP	Buy	AXP		200000.0	63351.0	136648.0	31.88	<input type="checkbox"/>
10680	10:51:56	MarketMaking-66	Limit	TVWVAP	Buy	AXP	50.3125	2823.0	523.0	2300.0	18.53	<input type="checkbox"/>
420	09:07:30			TVWVAP	Buy	BUD		88470.0	21838.0	66632.0	24.68	<input type="checkbox"/>
10640	10:51:40	MarketMaking-48	Limit	TVWVAP	Buy	BUD	78.875	1187.0	0.0	1187.0	0.0	<input type="checkbox"/>
440	09:08:38			TVWVAP	Buy	MO		247240.0	68292.0	178948.0	27.62	<input type="checkbox"/>
10460	10:49:12	MarketMaking-40	Limit	TVWVAP	Buy	MO	28.1875	2899.0	0.0	2899.0	0.0	<input type="checkbox"/>
460	09:09:30			TVWVAP	Buy	UNH		45340.0	10777.0	34563.0	23.77	<input type="checkbox"/>
10660	10:51:50	MarketMaking-57	Limit	TVWVAP	Buy	UNH	77.125	360.0	160.0	200.0	44.44	<input type="checkbox"/>
490												
700	09:19:09			TVWVAP	Sell	C		230130.0	72781.0	157349.0	31.63	<input type="checkbox"/>
10520	10:50:00	MarketMaking-68	Limit	TVWVAP	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>
720	09:19:55			TVWVAP	Sell	C		230100.0	74454.0	155646.0	32.36	<input type="checkbox"/>
10530	10:50:00	MarketMaking-69	Limit	TVWVAP	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>
850	09:22:18			TVWVAP	Buy	XOM		13800.0	3715.0	9885.0	27.32	<input type="checkbox"/>
950	09:23:54			TVWVAP	Buy	NOK		188200.0	62228.0	125972.0	33.06	<input type="checkbox"/>
920	09:23:58			TVWVAP	Buy	HON		180100.0	48113.0	131987.0	26.71	<input type="checkbox"/>
10890	10:51:58	MarketMaking-56	Limit	TVWVAP	Buy	HON	53.375	1050.0	0.0	1050.0	0.0	<input type="checkbox"/>
10710	10:52:29	MarketMaking-57	Limit	TVWVAP	Buy	HON	53.4375	690.0	0.0	690.0	0.0	<input type="checkbox"/>

Figure 3

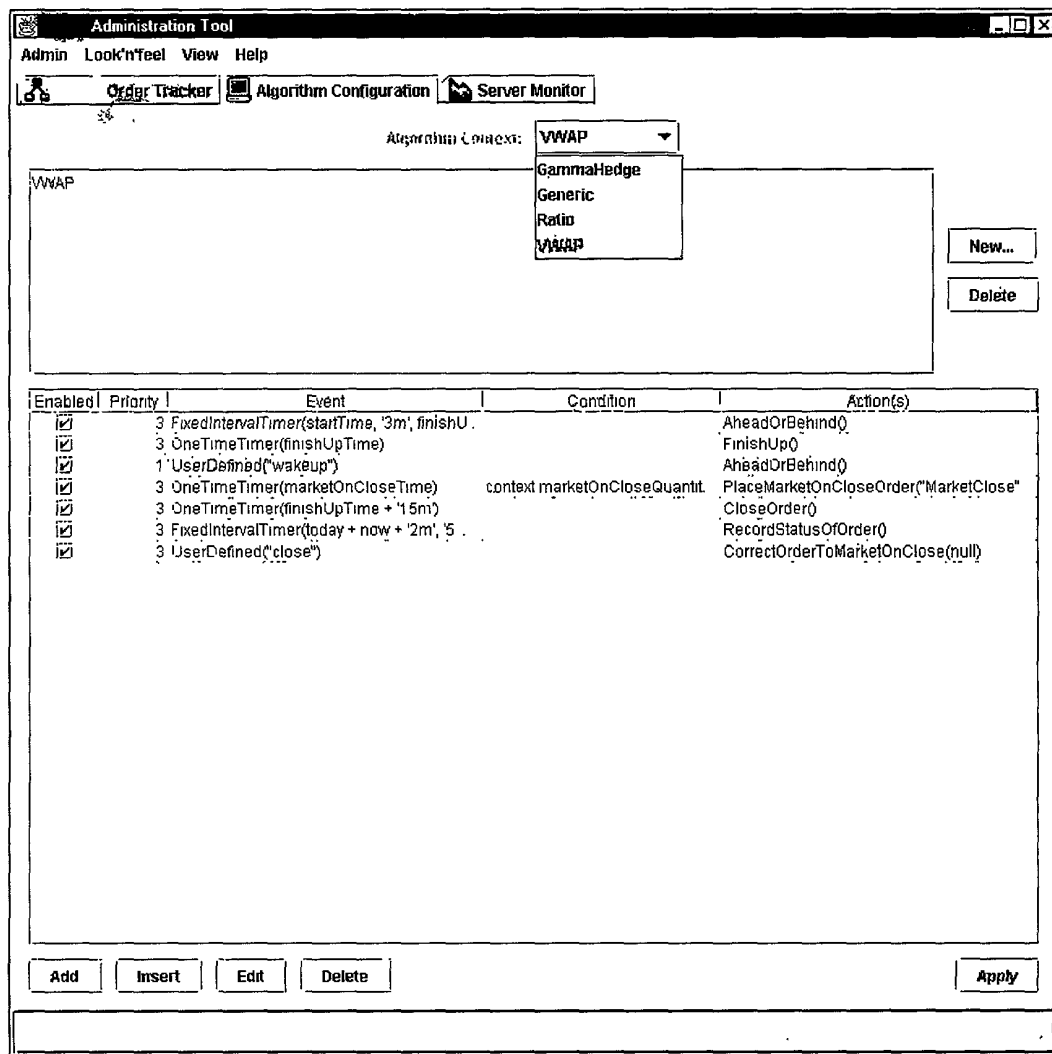


Figure 4

Buy 150,000 PEP (VWAP Order cipher-64556671) Details

Current state

Property	Expression
currentAPS	35.8833
targetQuantityMax	33848.0
targetQuantityMin	25152.0
currentMarketVWAP	35.8833
targetQuantity	29500.0
targetExtantQuantity	32400.0

Past activity

Time	Id	Algorithm/Type	Su.	Event	Action
12:56:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	AheadOrBehind
12:58:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	RecordStatusOfOrder
12:59:16	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	AheadOrBehind
13:02:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	AheadOrBehind
13:03:16	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	RecordStatusOfOrder
13:05:21	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(3)	AheadOrBehind
13:08:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	RecordStatusOfOrder
13:09:23	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(4)	AheadOrBehind

Future activity

Time	Id	Algorithm/Type	Su.	Event	Action
13:47:52	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(17 (18/60))	AheadOrBehind
13:48:34	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(10 (11/38))	RecordStatusOfOrder
13:50:54	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(18 (19/60))	AheadOrBehind
13:53:36	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(11 (12/38))	RecordStatusOfOrder
13:53:56	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(19 (20/60))	AheadOrBehind
13:56:59	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(20 (21/60))	AheadOrBehind
13:58:38	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(12 (13/38))	RecordStatusOfOrder
14:00:01	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(21 (22/60))	AheadOrBehind

Refresh

Ok

Figure 5

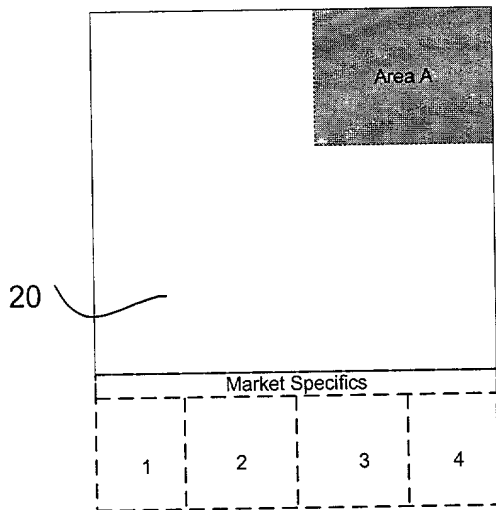
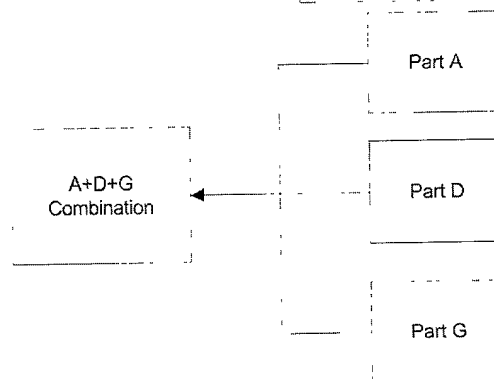
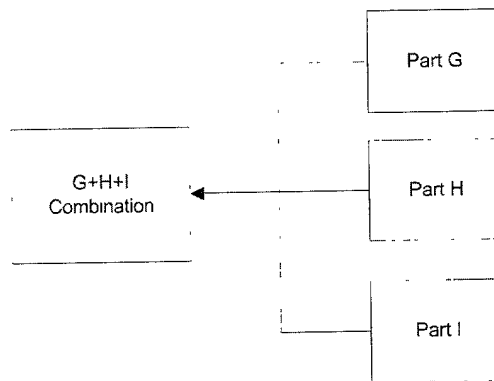
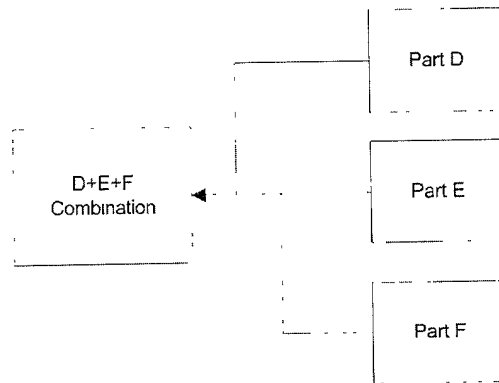
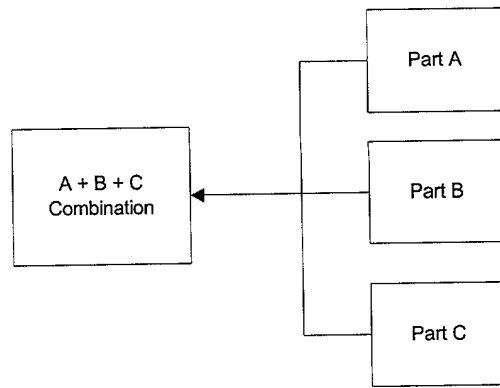


Figure 6

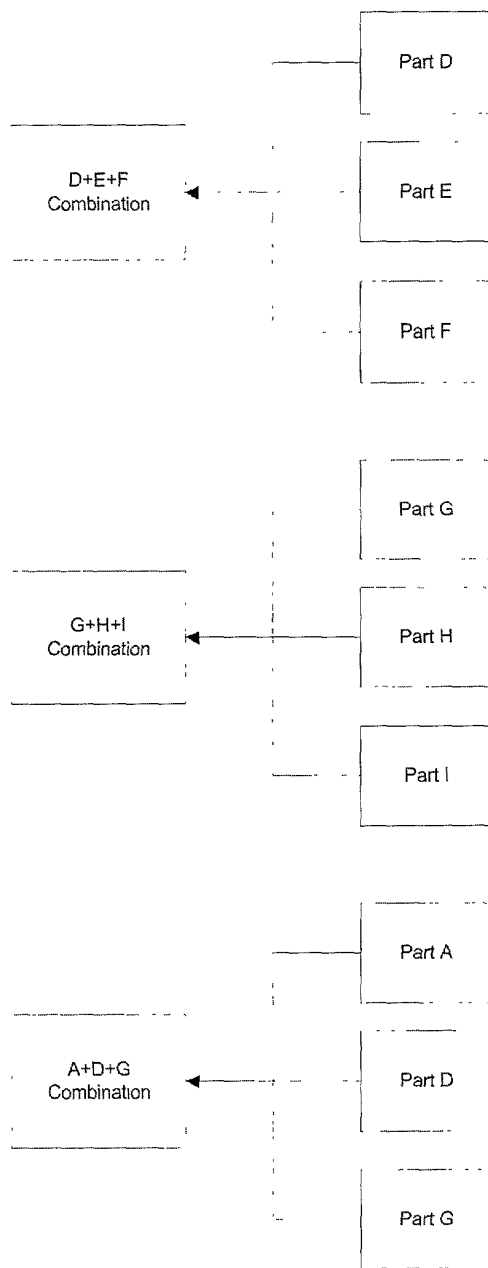
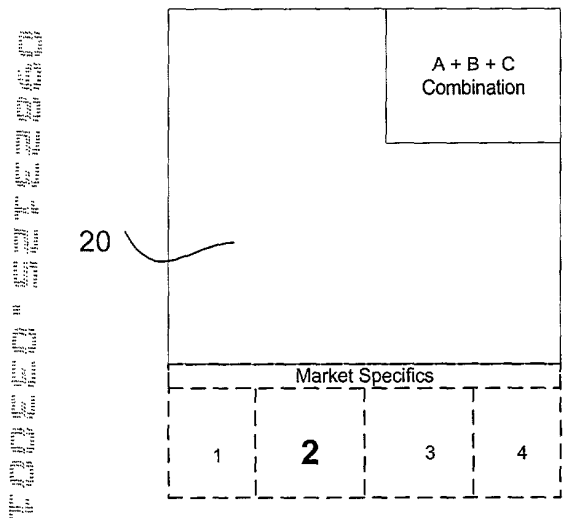


Figure 7

"The flowchart describes the process of creating a trading algorithm. It starts with 'Install Embodiment', followed by 'Choose Market Specifics'. A decision point 'Use Existing Algorithm?' follows. If 'Yes', it leads to 'Choose Algorithm'. If 'No', it leads to 'Create new Algorithm'. If 'Don't Know', it leads to 'Review Algorithms'. From 'Choose Algorithm', a decision point 'Modify event-action mappings?' follows. If 'Yes', it leads to 'Change Event Action Mappings'. If 'No', it leads to 'Construct Algorithm'. From 'Create new Algorithm', a decision point 'Use Preexisting Events, Conditions and Actions?' follows. If 'Yes', it leads to 'Construct Algorithm'. If 'No', it leads to 'Construct Events, Conditions and Actions', which then leads to 'Construct Algorithm'. Finally, 'Construct Algorithm' leads to 'Trade'."

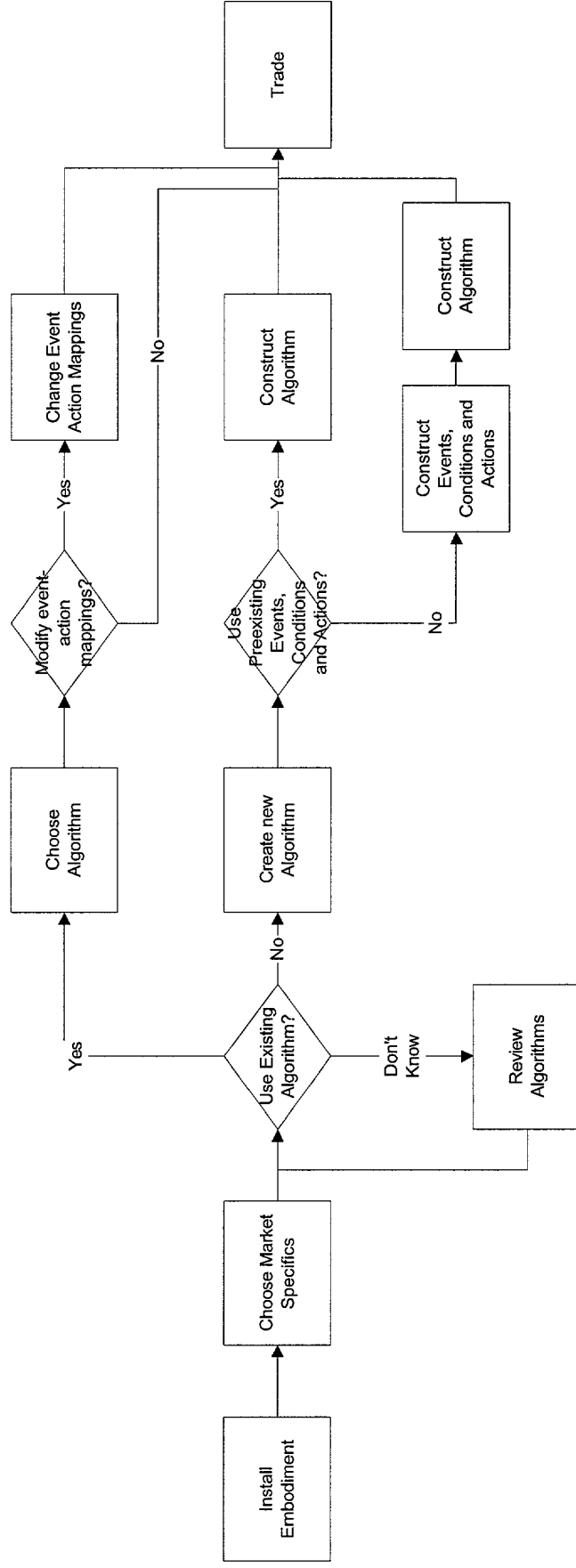


Figure 8



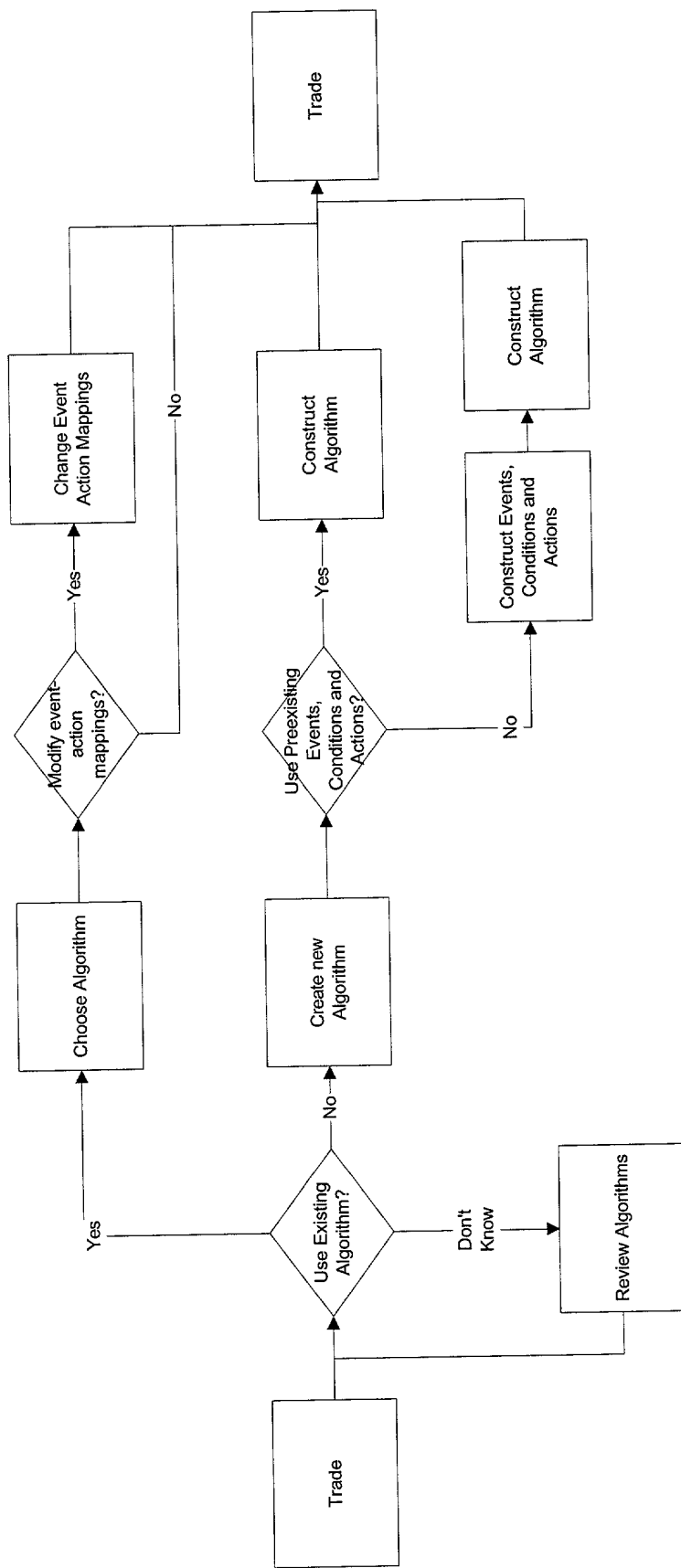


Figure 9

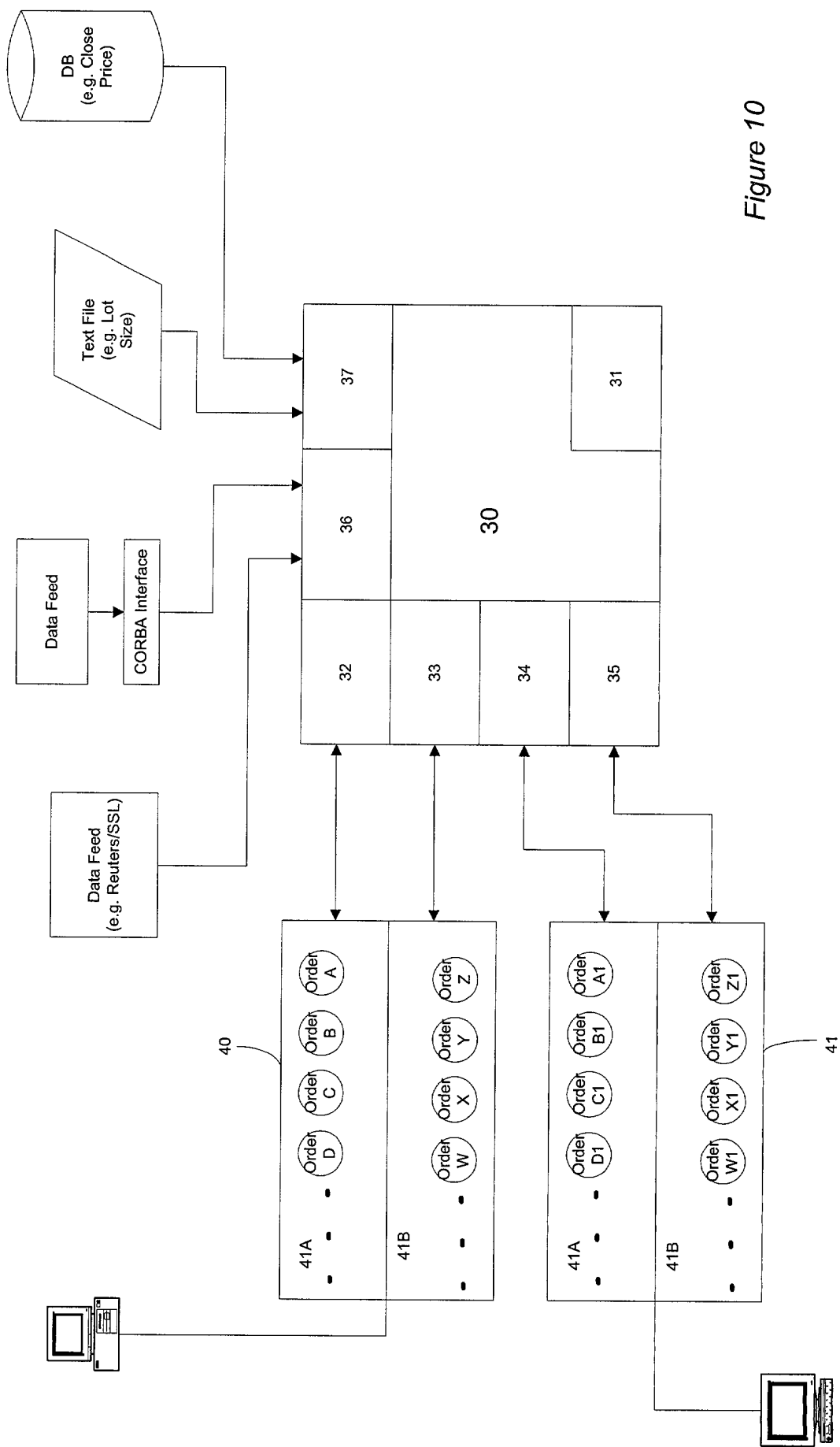


Figure 10